

On the positivity of entropy production in multiphase systems

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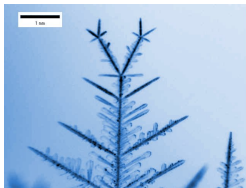
Institute of Information and Communication Technologies,
Electronics and Applied Mathematics.

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Multiphase chemical systems are everywhere



Liquid-gas reactions



Crystal growth processes



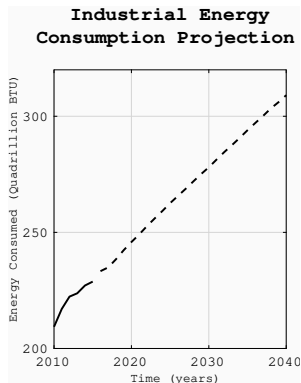
The atmosphere

We call a system where matter exists simultaneously in two or more states of aggregation a multiphase system

Multiphase operations consume 10% of the world's energy

Challenges in process systems:

- ▶ Energy demands could be incremented by 48% in 2040
- ▶ The dynamical properties of multiphase systems are still not fully understood

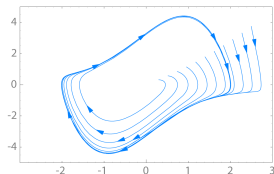


Source: eia.gov

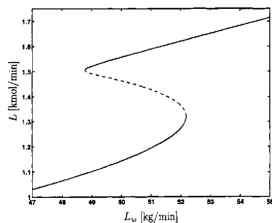
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Limit cycles



Steady state multiplicity

Can we use thermodynamics to establish
the stability properties of multiphase systems?

Outline

Convexity properties of thermodynamic systems

- Limitations in multiphase systems

Internal entropy production in multiphase systems

- Compartmental modeling

On the positivity of internal entropy production

- Internal entropy production as a Lyapunov function candidate

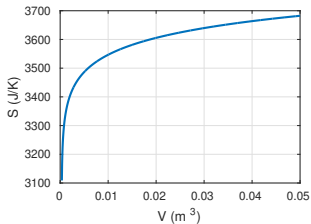
Phenomenological interpretation of the obtained results

- Stable temperature profiles

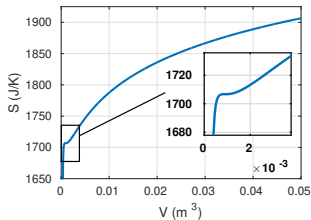
- Stable mass concentration profiles

Conclusions and future work perspectives

Thermodynamics allows for a better understanding of chemical processes



Entropy for a single phase system



Entropy for a multiphase system

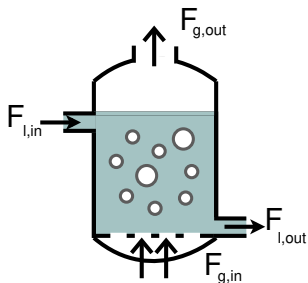
How can we characterize the stability properties of multiphase systems?

Every physicochemical system produces entropy at a rate

$$\dot{\Sigma} = \dot{\Sigma}_e + \dot{\Sigma}_i$$

where

- ▶ $\dot{\Sigma}_e$ is the environmental entropy production, and
- ▶ $\dot{\Sigma}_i$ is the internal entropy production.

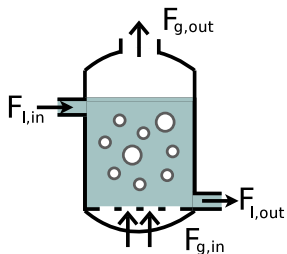


Liquid-gas reactor

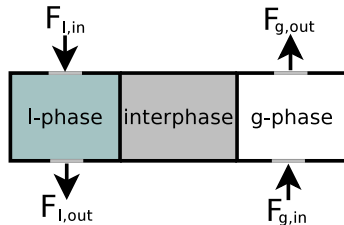
Second Law of Thermodynamics

$$\dot{\Sigma}_i \geq 0$$

A compartmental approach to modeling multiphase systems



Liquid-Gas Reactor



Abstract Multiphase System

Internal flows increase the amount of entropy in multiphase systems

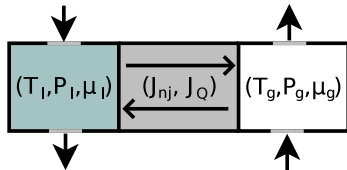
Spatial inhomogeneities

$$[T_l, P_l, \mu_l] \neq [T_g, P_g, \mu_g]$$

are known to cause:

- ▶ Mass and
- ▶ Energy

to move between subsystems at a rates J_{nj} and J_Q (J/sec).



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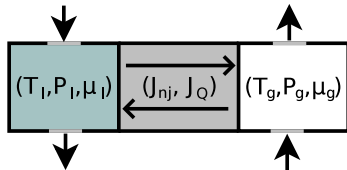
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to move between subsystems at a rates J_{nj} and J_Q (J/sec).

Internal flows (J_{nj} , J_Q) are known to produce entropy at a rate

$$\Sigma_v = \sum_{j=1}^c J_{nj} X_{nj} + J_Q X_Q,$$

where (X_{nj} , X_Q) are known to be the driving forces behind flows (J_{nj} , J_Q).



Internal entropy production model

Energy, mass and momentum balances can be represented as a non-linear system of differential algebraic equations

$$\frac{d}{dt} \begin{bmatrix} \zeta_l \\ \zeta_g \end{bmatrix} = \begin{bmatrix} f_l(\zeta_l, \zeta_g, w) \\ f_g(\zeta_l, \zeta_g, w) \end{bmatrix}$$
$$0 = g(\zeta_l, \zeta_g, w)$$

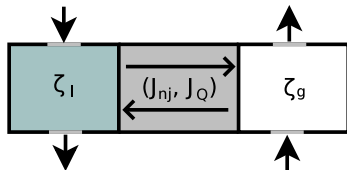
where the Jacobian $\partial g / \partial w$ is non singular.

Given state functions

$$\zeta \mapsto (J_{nj}, X_{nj}, J_Q, X_Q)$$

the system produces entropy as described by

$$\Sigma_\nu = \sum_{j=1}^c J_{nj} X_{nj} + J_Q X_Q,$$



[Romo-Hernandez et al. 2018]

Entropy production behaves numerically as a Lyapunov function

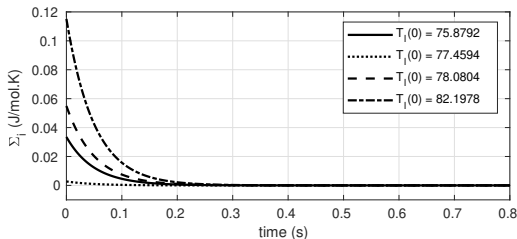


Figure: Σ_i vs t , for a methanol-water liquid-vapor system initialized far from thermodynamic equilibrium ($T_{eq} = 78.09^\circ\text{C}$)

Result

Numerical evidence shows that

$$\Sigma_i = \sum_{j=1}^c J_{nj} X_{nj} + J_Q X_Q,$$

behaves like a Lyapunov function for the equilibrium state ζ^* .

Following the numerical results, we investigate if Σ_i is a Lyapunov function

To show that

$$\Sigma_i(\zeta) = \sum_{j=1}^c J_{nj} X_{nj} + J_Q X_Q \quad (1)$$

is a Lyapunov function candidate to characterize the stability of equilibrium ζ^* in multiphase systems, we demonstrate that:

1. The internal entropy production (1) is zero at ζ^* .
2. The internal entropy production (1) is positive when $\zeta \neq \zeta^*$.

Writing the internal entropy production using alternative flows and forces

Internal entropy production rate

$$\Sigma_i = J_Q X_Q + \sum_{j=1}^c J_{nj} X_{nj},$$

where $J_Q := \sum_{j=1}^c J_{nj} \bar{h}_{lj} + \lambda_{li} \delta T_l$.

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$$\Sigma_v = \lambda_{li} \delta T_l X_e + \sum_{j=1}^c J_{nj} (X_{nj} + \bar{h}_{lj} X_e)$$

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where

$$\begin{aligned} X_{nj} + \bar{h}_{lj} X_e &= -\frac{1}{T_l} (\mu_{gj} - \mu_{lj})|_{T_l} \\ &= -R \ln \left(\frac{y_j}{x_j \gamma_j} \right) + R \ln \left(\frac{f_{lj}}{P_l} \right), \end{aligned}$$

and f_{lj} and γ_j represent the fugacity and activity coefficient of component j .

Alternative Flows and Forces

Internal entropy production for a two phase system

$$\Sigma_i = J'_Q X'_Q + \sum_{j=1}^c J'_{nj} X'_{nj}. \quad (2)$$

where

$$X'_Q = T_l - T_g, \quad J'_Q = \lambda_{li} \frac{\delta T_l}{T_g T_l}, \quad J'_{nj} = R J_{nj}, \quad X'_{nj} = \ln \left(\frac{y_j^*}{y_j} \right).$$

Note that

$$y_j^* = K_{lj} x_j := \frac{\gamma_j(x) P_j^{\text{sat}}(T_l)}{P_l} x_j,$$

represents the gas composition in the system at equilibrium.

Internal entropy production is zero at equilibrium I

Equilibrium

The thermodynamic equilibrium state is defined as a state ζ^* such that

$$0 = \mu^* - \mu_{gj}(P, T, y_1, \dots, y_c)|_{\zeta^*}$$

$$0 = \mu^* - \mu_{lj}(P, T, x_1, \dots, x_c)|_{\zeta^*}$$

$$1 = \sum_{k=1}^c x_k|_{\zeta^*} = \sum_{k=1}^c y_k|_{\zeta^*}$$

where $j = 1, \dots, c$.

Remark

Assuming that solutions of the equilibrium state are unique, pressure, temperature and composition in a multiphase system at equilibrium satisfy

$$\left. \begin{aligned} P_i &= P_l = P_g \\ T_i &= T_l = T_g \\ x_{ij} &= x_j \\ y_{ij} &= y_j \end{aligned} \right\} \text{Spatial Homogeneity}$$

Internal entropy production is zero at equilibrium II

Theorem 1:

Let ζ^* stand for the equilibrium state for a multiphase where concentration in the gas y_j and concentration in the liquid x_j fulfill:

$$y_j - x_j \neq 0 \quad \forall j.$$

Let

$$\Sigma_i(\zeta) = \sum_{j=1}^c J_{nj}(\zeta) X_{nj}(\zeta) + J_Q(\zeta) X_Q(\zeta)$$

represent the internal entropy production. Then $\Sigma_i(\zeta^*) = 0$.

Proof.

The proof follows from showing that interface flows (J_{nj} , J_e) and conjugated driving forces (X_{nj} , X_e) are zero at ζ^* as a consequence of spatial homogeneity at equilibrium.

Theorem: Positivity of internal entropy production I

Definition

Let $f = [f_1, f_2]^t$ depend on the deviation from equilibrium

$$f_1(\zeta) = (T_l - T_i) \cdot (T_i - T_g)$$

$$f_2(\zeta) = (y_j^* - y_j) \cdot \phi(\zeta)$$

where y_j^* represents the gas equilibrium concentration

$$y_j^* = K_{lj} x_j,$$

and where $\phi(\zeta)$ is a function that depends on the molar transport

$$J_n(\zeta) = \frac{\beta_l(x_j - x_{ij}) - \beta_g(y_j - y_{ij})}{y_j - x_j}.$$

Let

$$g(\zeta) = K_{lj} - y_{ij}/x_{ij},$$

where $K_{lj} = K_j(\zeta_l)$ stands for the multiphase equilibrium partition ratio.

Theorem: Positivity of internal entropy production II

Theorem 2:

Let ζ represent the state for a multiphase system. Let the thermodynamic variables be defined as a function

$$\zeta \mapsto (T_\alpha, P_\alpha, x_1, y_1, \dots, x_c, y_c, x_{i1}, y_{i1}, \dots, x_{ic}, y_{ic}, J_n),$$

where the output represents temperature, pressure, molar composition, and interface transport, respectively.

There exists a domain of thermodynamic consistency

$$\Theta_0 := \{\zeta \mid f(\zeta) \geq 0, \text{ and } g(\zeta) = 0\},$$

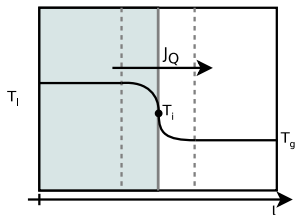
such that

$$\Sigma_i(\zeta) > 0 \quad \zeta \in \Theta_0$$

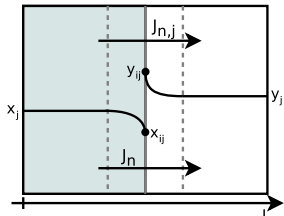
where

$$\Sigma_i(\zeta) = \sum_{j=1}^c J_{nj} X_{nj} + J_Q X_Q.$$

Theorem 2 has clear phenomenological implications



Multiphase Temperature Profile



Multiphase Mass Profile

Results from Theorem 2:

- ▶ Non-equilibrium systems where temperature profiles change monotonically are consistent with the second law.
- ▶ There is a finite number of molar concentration profile configurations in multiphase systems far from thermodynamic equilibrium.

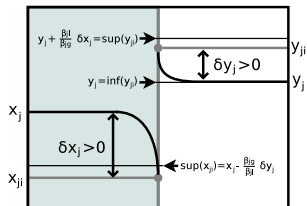
On the positivity of entropy production

We have shown that it is possible for a multiphase system to operate far from equilibrium while having a positive internal entropy production.

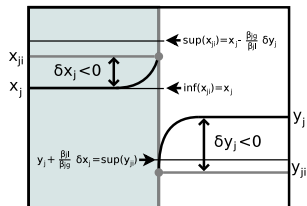
Future Work

- ▶ What are the conditions such that entropy production decreases in time along the dynamics of multiphase systems?
- ▶ Can our methodology be extended to azeotropic systems and to liquid-vapor processes with multiple equilibria?

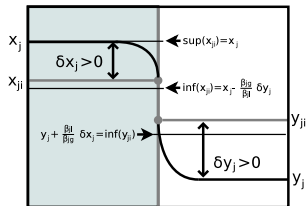
Appendix: 12 feasible concentration profiles I



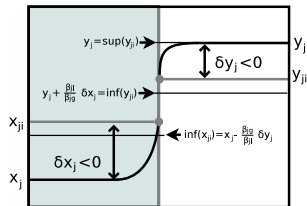
Profile p1



Profile p2

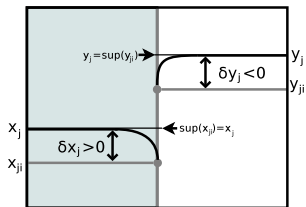


Profile p3

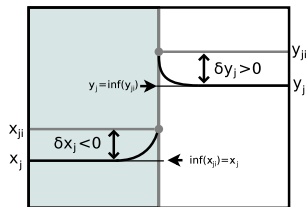


Profile p4

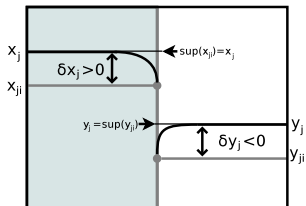
Appendix: 12 feasible concentration profiles II



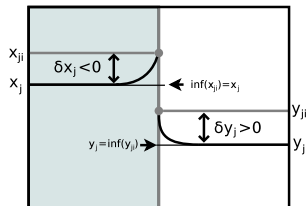
Profile p5



Profile p6

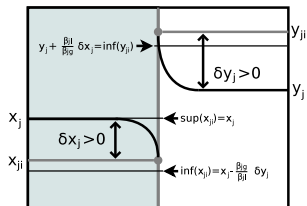


Profile p7

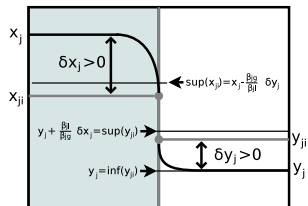


Profile p8

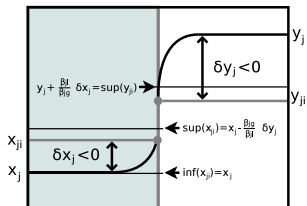
Appendix: 12 feasible concentration profiles III



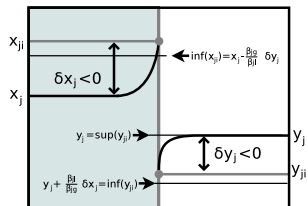
Profile p9



Profile p10



Profile p11



Profile p12